

The official newsletter of the International Society for Bayesian Analysis.

**Newsletter Editor:**

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The ISBA NEWSLETTER  
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ISBA is a Scientific Society encouraging the interface between Bayesian Statistic methods and all other areas of science and policy-making.

### **Editor's Column**

When I began editing *The ISBA Newsletter* in 1993, I could not have imagined that I would continue for four years. However, my service in this capacity ends with this issue. I would like to take a brief moment here to pass on a few thanks and thoughts to the ISBA membership as I conclude my editorship.

First, I would like to thank Arnold Zellner for encouraging me to serve as newsletter editor shortly after ISBA's birth and Tom Leonard who edited the first newsletter and co-edited with me for several of the following issues. Over the four year period the newsletter has evolved into what I think is a very professional-looking production with a regular publication schedule, graphics, and a number of continuing features. All of the credit for the appearance of the newsletter goes to my secretary, Teresa Byrd, who does all the real work of producing the newsletter each quarter.

Beginning with the March 1997 issue, the new editor of *The ISBA Newsletter* will be Frank

Kleibergen of Erasmus University. Much of my role has been to standardize the newsletter and make it more equivalent to newsletters of other professional organizations. I believe that we have achieved this goal and produce a timely, informative, and professional-looking newsletter. Now Frank will be working on many ways to move the newsletter forward again, such as electronic versions. I have every confidence that Frank will successfully transition *The ISBA Newsletter* into the twenty-first century.

Finally, a few thoughts of my own to the other Bayesians who are perceptive enough to be ISBA members. I have become a better Bayesian by associating with ISBA, learning from some of the best and most famous researchers and teachers in many diverse professions. I encourage all people who practice statistics to become both Bayesians (because its better) and ISBA members (because its beneficial). I thank all the ISBA members who helped make my association with ISBA successful and such a positive experience.

JHD

## **Introducing Frank Keibergen The New ISBA Newsletter Editor**

The ISBA Board is pleased to announce that, beginning January 1997, Frank Kleibergen will be the new ISBA newsletter editor. He is a postdoctoral fellow at the Econometric Institute of the Erasmus University Rotterdam. He also graduated from this institute in 1994, with a dissertation on Bayesian analysis of econometric models with identification problems. More information about his current research is available on his homepage, which is listed below. Before returning to Rotterdam, he served as assistant professor at Tilburg University. As newsletter editor he will continue the work of the retiring editor, Jeffrey Dorfman. Beginning immediately, information of interest to the ISBA members for possible inclusion in future issues of the newsletter should be sent to him at the address listed below.

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The Netherlands  
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### **Letter From The President**

#### **A Brief Update**

I write as I am finishing office chores and preparing to leave for the ISBA Meeting in Cape Town. I am pleased to report that we have made considerable progress on several fronts as a society since the new executive officers took over in the summer. The transfer from the previous officers is now complete and the Treasurer, Rob McCulloch is preparing individual dues statements for 1997. These will be sent out shortly. Please return your forms and checks to Rob promptly.

The Executive Committee and the Board have made a number of appointments and taken several actions in support. The Secretary, Larry Wasserman, has prepared a summary of these, explaining how they relate to our transition to the Constitution approved by the membership earlier this year. The summary appears elsewhere in the this Newsletter.

This is the last issue of the Newsletter prepared by Jeffrey Dorfman, who has done a wonderful

job. We are very much in his debt.

As part of my opening remarks for the Cape Town Meeting next week, I plan to take special note of a centenary which might otherwise go unobserved, by both Bayesians and non-Bayesians. This remainder of this column includes an excerpt from my remarks.

#### **A Bayesian Centenary**

I was at a dinner party a few weeks ago, and I mentioned that I would be coming to Cape Town for the ISBA meeting. One of my friends, a physicist, expressed surprise when I told him that ISBA was only a few years old and that I was just its second president. To him the notion of inverse probability was a standard way to do inference and he thought that since it went back to Bayes and Laplace in the 19th century, ISBA should be a much older organization.

In fact 1996 does mark a centennial of great importance to statistics and it is strongly Bayesian in character -- I refer to the discovery of the t-distribution. Now some of you must be saying to yourselves that Fienberg has finally lost it. After all, William Sealy Gosset, or 'Student' as he was known in print, discovered the t-distribution and published his famous paper on it in 1908, which isn't 100 years ago. And besides, you probably believe that Gosset wasn't a Bayesian. Thus I need to explain.

Stephen Stigler, the distinguished historian of statistics, has written about a 'historical law' he has called "Stigler's Law of Eponymy" which in its simplest form says something like: "No scientific discovery is named after its original discoverer." (Stigler, 1980) Thus it appears to be the case with 'Student's' t-distribution, that is, it is yet another instance of Stigler's Law. For in 1883, the English statistician Francis Edgeworth actually derived the t-distribution using a fully Bayesian argument. This derivation went unrecognized by the statisticians of the day and Gosset did his own derivation in 1908 seemingly independently. There is no mention of prior distributions in Gosset's paper, but inverse probability was essentially the method of the day and so we should be surprised if Gosset were to have used a totally different approach. Sir Harold Jeffrey was to note in a 1937 paper that it was not simply coincidence that Gosset's derivation coincided with his own based on inverse probability.

Thus we have dual Bayesian discoveries of the t-distribution, 25 years apart, in 1883 and 1908. If we average the two years of publication and then

round up we get 1896, which makes 1996 the 100th anniversary of the t-distribution and something that Bayesians everywhere should celebrate.

## References

Edgeworth, F. Y. (1883). The method of least squares. *Philosophical Magazine*, 16, 360--375.

Jeffreys, H. (1937). On the relation between direct and inverse methods in statistics. *Proc. R. Soc. A.*, 160, 325-348.

Stigler, S. M. (1980). Stigler's Law of Eponymy. *Transactions of New York Academy of Sciences*, 147-157.

'Student' (1908). The probable error of a mean. *Biometrika*, 6, 1-25.

## Report From the ISBA Executive Committee and Board of Directors December 1996

The Executive Committee and the Board of Directors have taken a number of actions since being elected to office this past summer. (A list of the members of the Executive Committee and Board of Directors follows this report.) These actions have been designed primarily to allow ISBA to have an orderly transition to the new Constitution which was approved by the membership at the time of the election.

The Constitution can be found at the ISBA home page:

<http://omega.albany.edu:8008/isba/>

and the Constitution Committee chaired by Jay Kadane is working on a set of By-Laws that we expect will be placed before the membership some time in 1997.

Among the actions of the Executive Committee and Board are the following:

1. Terms of Office. The timing of terms of office is not clearly specified in the Constitution. In anticipation of the new By-Laws, the Executive Committee and Board voted to make the terms of office coincide with the calendar year. Thus the current officers and Board will hold office through 1997, and those elected next year will take office officially on January 1 1998.

2. The recent election included a Vice President but the Constitution specifies no such position, and instead has a position of President Elect. As

part of the transition to the new Constitution, the Executive Committee, with the approval of the Board, has converted the position of Vice President to that of President Elect. This means that M.J.(Susie) Bayarri is now President-Elect, and will succeed the President in that office.

3. The Constitution specifies that the Secretary (called the Executive Secretary under the Constitution) and Treasurer should have staggered 3-year terms. To allow for a transition it was decided that the current Secretary's term will therefore end December 1997, with a replacement to be elected for a full 3-year term, and the current Treasurer's term will run through December 1998.

4. Change of the Title of the Board. An International Board of Advisors was elected but the Constitution specifies a Board of Directors, with somewhat different duties. The Executive Committee voted to change the title of the elected Board and to work with it during the coming year as the Board of Directors specified in the Constitution. A new Board will be chosen in the next election with appropriately staggered terms of office as specified in the Constitution.

5. Formation of a Program Council. This council will be in charge of scheduling ISBA conferences and meetings, and all related publications. The members are: Alicia Carriquiry, Iowa State University, USA (Chair), John Geweke, University of Minnesota, USA (Past Chair) and Mark Steel, Tilburg University, The Netherlands (Vice Chair). The Vice Chair will take over the duties previously held by the chair of the publications committee. In particular, this involves organizing the material for ISBA submissions for the Joint ASA/ISBA Bayesian Proceedings volume published annually.

6. Frank R. Kleibergen of the University of Rotterdam, The Netherlands was chosen as the next editor of the ISBA Newsletter, for a 2-year term beginning January 1, 1996. The Executive Committee and the Board commend Jeffrey Dorfman for the outstanding job he has done as Newsletter editor.

7. Creation of ISBA regional chapter in India (organized by J.K. Ghosh) and a chapter in Chile (organized by Pilar Iglesias). These are the first approved regional chapters of ISBA. Currently, there are no ISBA by-laws specifying the existence of chapters and no rules for how they should be handled. Thus the Executive Committee has authorized the India and Chile chapters for 1997, and hopes to have an interim plan in place soon. The arrangements for

chapters will then be revisited by the Constitution Committee, which will ultimately report to the Board and the membership with what we expect will be more formal arrangements in the form of proposed by-laws.

8. Dues were set at \$25 per year for 1997, and the Executive Committee decided to have individual dues statements sent out to the members.

**Executive Committee:**

President: Steve Fienberg  
President Elect: Susie Bayarri  
Past President: Arnold Zellner  
Secretary: Larry Wasserman  
Treasurer: Rob McCulloch

**Board of Directors:**

Mark Berliner, Jose Bernardo, John Deely  
Dani Gamerman, Alan Gelfand, Ed George  
Luis Pericchi, Mike West, Robert Wolpert  
Arnold Zellner, Jim Zidek, Donald A. Berry

**Program Committee:**

Alicia Carriquiry (chair),  
John Geweke, Mark Steel

**Newsletter Editor:** Jeffrey H. Dorfman

**Newsletter Editor Elect:** Frank R. Kleiberger

**Webmaster:** Carlos Rodriguez

**Submitted by:** Larry Wasserman, Carnegie Mellon Univ.

## CONFERENCES

The complete program and abstracts of the ISBA 96 meeting in South Africa can be found on the World Wide Web at the url:

<http://www.uct.ac.za/depts/math/isba96/>

By the time this newsletter reaches most of you the South Africa ISBA 96 Meeting will be over, but I encourage all of you to visit the internet site if you could not attend the meeting and peruse the listing of papers and abstracts that are posted.

**INTERNATIONAL SOCIETY FOR BAYESIAN ANALYSIS** Fifth World Meeting: ISBA97 Istanbul, Turkey August 16-18, 1997

### LOCATION

The Fifth World Meeting of the International Society

for Bayesian Analysis (ISBA) will be held in Istanbul Turkey during August 16-18, 1997 as a satellite meeting to the 51st Session of the International Statistical Institute (ISI) in Istanbul.

The meeting will be residential and take place in the Istanbul Polat Renaissance Hotel which is a five star hotel 15km's from the center of the city. The meeting runs from Saturday, August 16 to Monday August, 18 (noon). The participants are expected to arrive in Istanbul on the evening of Friday, August 15. The ISI meeting starts in Istanbul immediately after the ISBA meeting.

### PROGRAM COMMITTEE

Hamparsum Bozdogan (Univ. of Tennessee), Co-Chair

Refik Soyer (George Washington Univ.), Co-Chair

Jose Bernardo (University of Valencia, Spain)

Roger Cooke (Delft University, Netherlands)

Petros Dellaportas (Athens University, Greece)

David Dowe (Monash University, Australia)

William Fitzgerald (Univ. of Cambridge, UK)

Edward George (Univ. of Texas-Austin, USA)

Ulku Gurler (Bilkent University, Turkey)

Julia Mortera (University of Rome, Italy)

Wolfgang Polasek (Univ. of Basel, Switzerland)

Nick Polson (University of Chicago, USA)

Kazuo Shigemasu (University of Tokyo, Japan)

Ehsan Soofi (Univ. of Wisconsin-Milwaukee)

Isabella Verdinelli (Carnegie Mellon Univ., USA)

Mike West (Duke University, USA)

### ORGANIZING COMMITTEE

Ulku Gurler (Bilkent University, Turkey), Chair

Alaattin Erkanli (Duke University, USA)

Omer Gebizlioglu (Turkish State Stat. Inst., Turkey)

Suleyman Ozekici (Bogazici University, Turkey)

Mehmet Sahinoglu (Dokuz Eylul Univ., Turkey)

Refik Soyer (George Washington Univ.)

Yalcin Tuncer (Middle East Technical Univ., Turkey)

### CALL FOR PAPERS

The scientific program will consist of invited, contributed and poster paper sessions. The Program Committee is inviting contributed papers which will be assigned to regular and poster sessions. Authors of contributed papers should send (or e-mail) a title and a short abstract to one of the Program Committee Co-Chairs no later than February 15, 1997.

Hamparsum Bozdogan

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### **REGISTRATION AND PAYMENTS**

Please complete the enclosed meeting and residence registration forms and mail them with your check in US\$, payable to "George Washington University-ISBA 97", to:

Refik Soyer  
Department of Management Science, Monroe Hall  
403  
The George Washington University  
Washington, DC 20052, USA

**Please mail the forms before May 1, 1997 to guarantee hotel registration. Reservations after this date are subject to availability.**

## **MEETING REGISTRATION FORM**

Name: \_\_\_\_\_

Address: \_\_\_\_\_

\_\_\_\_\_

\_\_\_\_\_

Telephone: \_\_\_\_\_ Fax: \_\_\_\_\_

Email: \_\_\_\_\_

### **Registration Fee (please check one):**

\$50 (for ISBA Members)

\$75 (for nonmembers, which includes \$25 ISBA membership)

## **RESIDENCE REGISTRATION FORM**

Name: \_\_\_\_\_

Address: \_\_\_\_\_

\_\_\_\_\_

\_\_\_\_\_

Telephone: \_\_\_\_\_ Fax: \_\_\_\_\_

Email: \_\_\_\_\_

### **Hotel Reservation**

Arrival Date: \_\_\_\_\_

Departure Date: \_\_\_\_\_

Name of accompanying person, if any: \_\_\_\_\_

### **Please mark your selection:**

Single Room: \$ 405

Double Room: \$ 355 (per person)

The residence fee includes 3 nights accomodation, all meals, transfer from the airport to the hotel, a local tour on Saturday, August 16, a Gala dinner on the Bosphorus with a boat cruise on Sunday, August 17 and all taxes. Additional nights of stay can be arranged by contacting OTARI Tours:

OTARI Tours

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80200 Tesvikiye, Istanbul

TURKEY

Tel: 90-212-234 4580

Fax: 90-212-248 3110